

Beyond the Flat World: PDE's on Manifolds

A Geodesics Approach

Guillermo Sapiro

Electrical and Computer Engineering

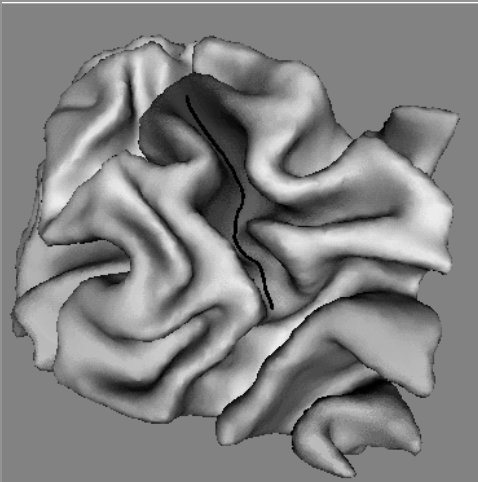
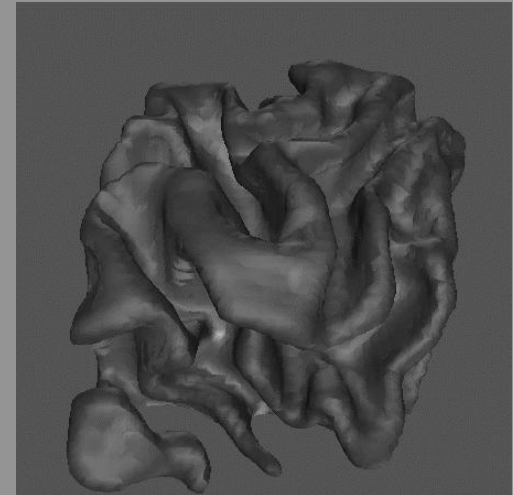
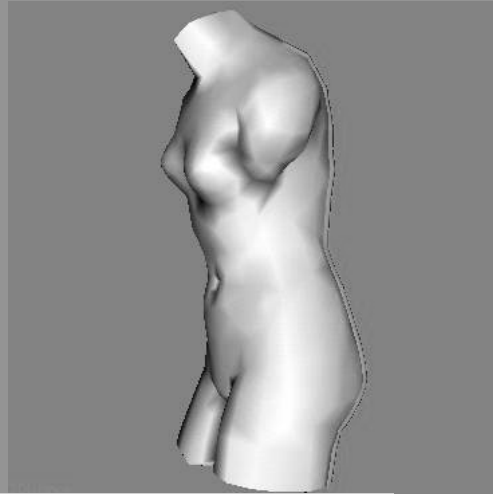
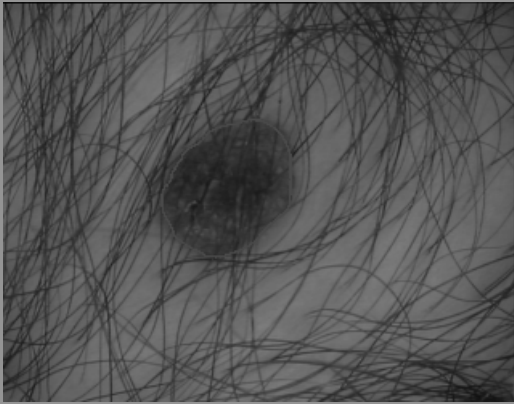
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Overview

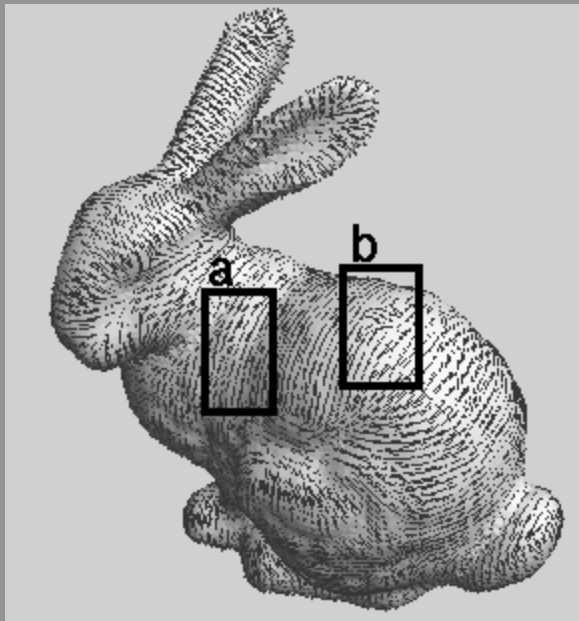
- **Motivation**
- **Background on fast/accurate geodesic computations**
- **Distance functions and geodesics on implicit hyper-surfaces**
- **Unorganized points**
- **Generalized geodesics**
- **The future and concluding remarks**

Motivation: A Few Examples

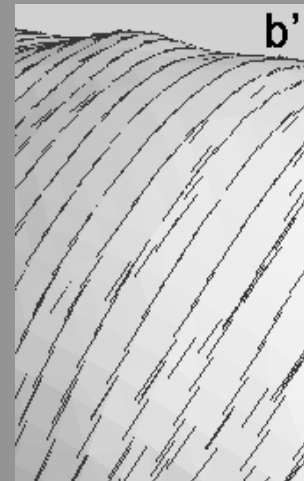
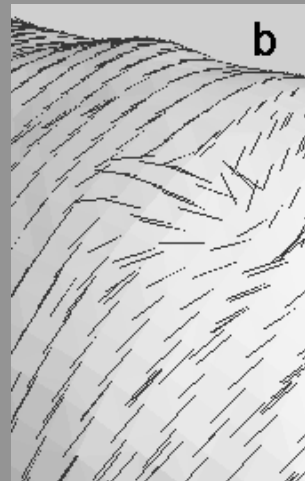
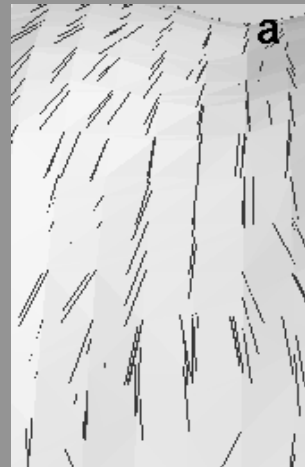


Show me!!!

Motivation: A Few Examples (cont.)



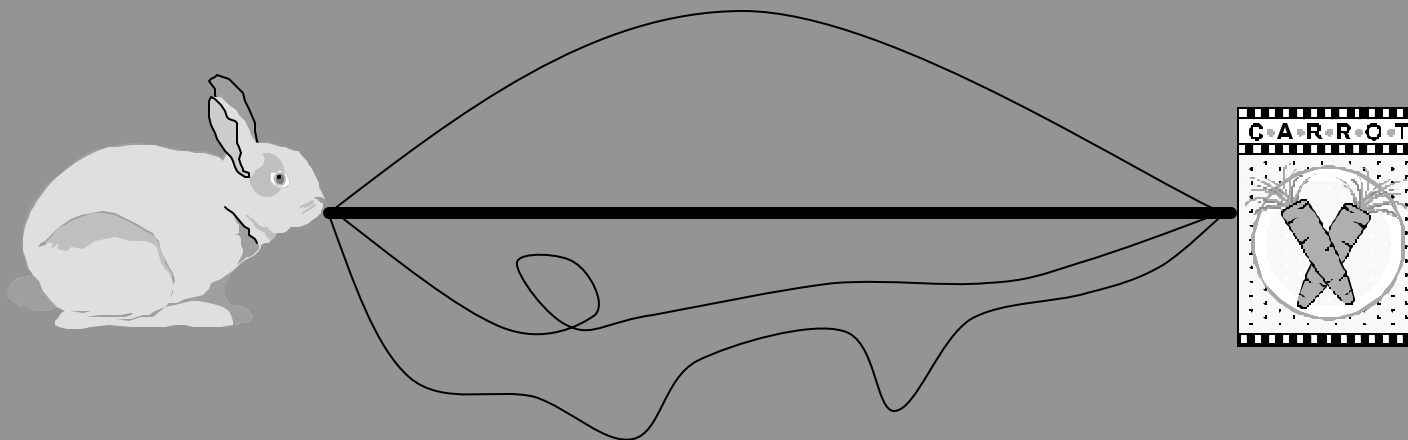
noisy



cleaned

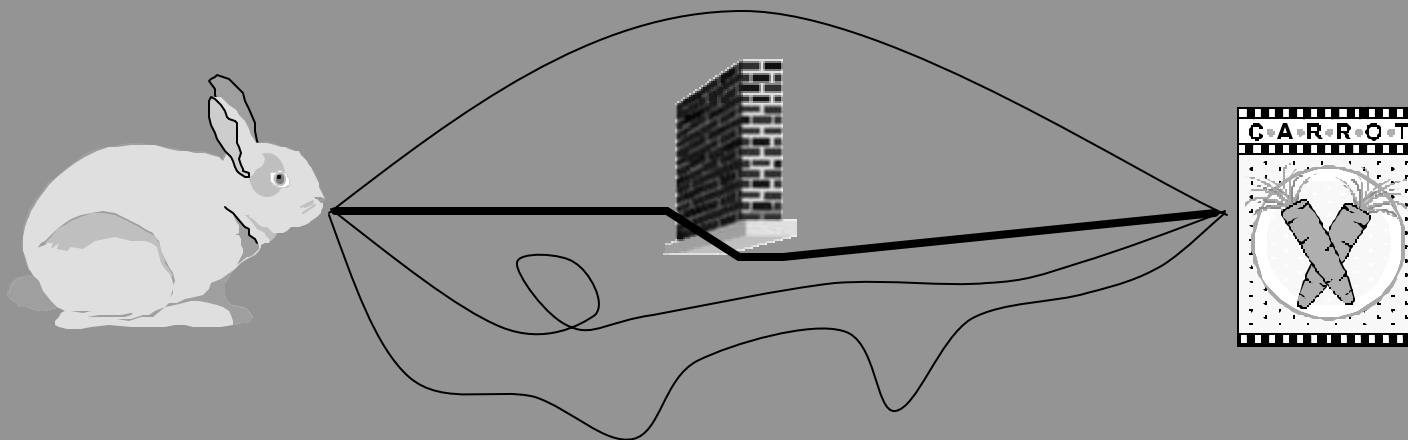
Motivation: What is a Geodesic?

$$d_s^g(p, x) = \inf_{C \text{ from } p \text{ to } x} \int_0^1 g(C(s)) ds$$

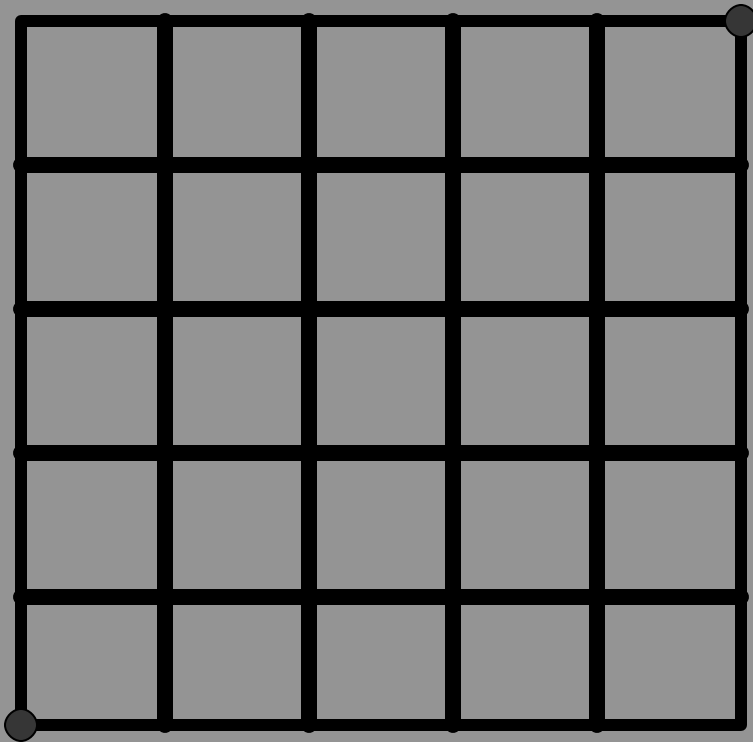


Motivation: What is a Geodesic?

$$d_s^g(p, x) = \inf_{C \text{ from } p \text{ to } x} \int_0^1 g(C(s)) |C'(s)| ds$$

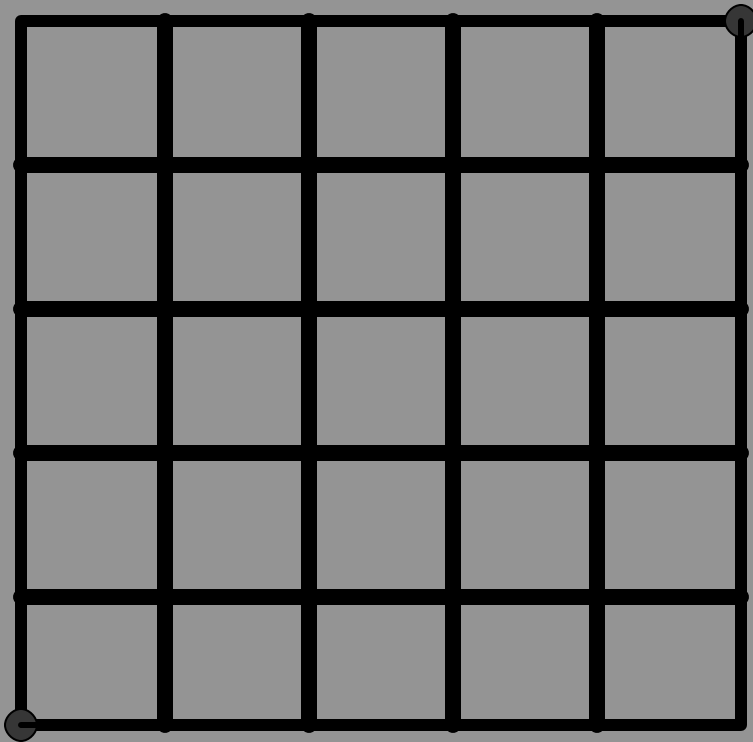


Background: Distance and Geodesic Computation via Dijkstra



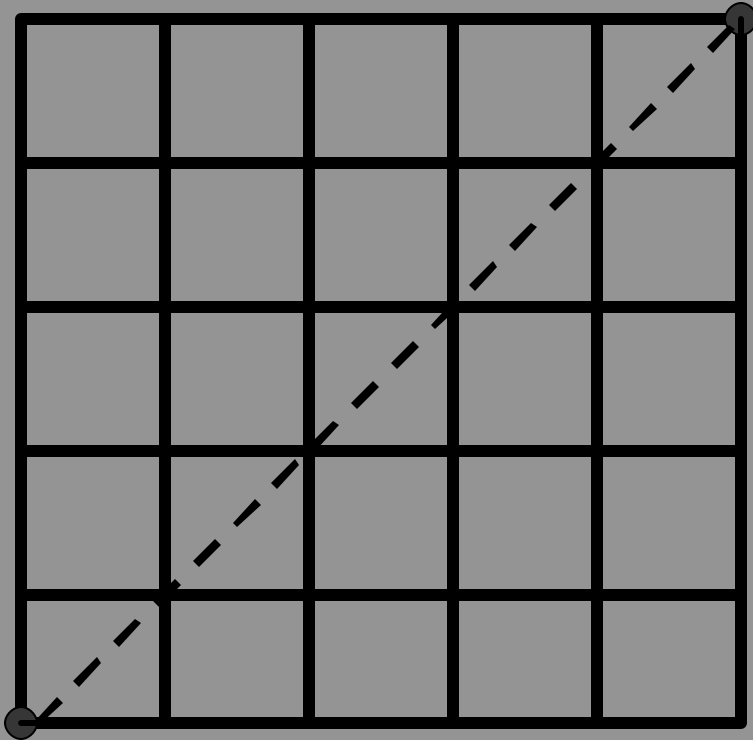
- **Complexity:** $O(n \log n)$
- **Advantage:** Works in any dimension and with any geometry (graphs)
- **Problems:**
 - Not consistent
 - Unorganized points?
 - Noise?
 - Implicit surfaces?

Background: Distance and Geodesic Computation via Dijkstra



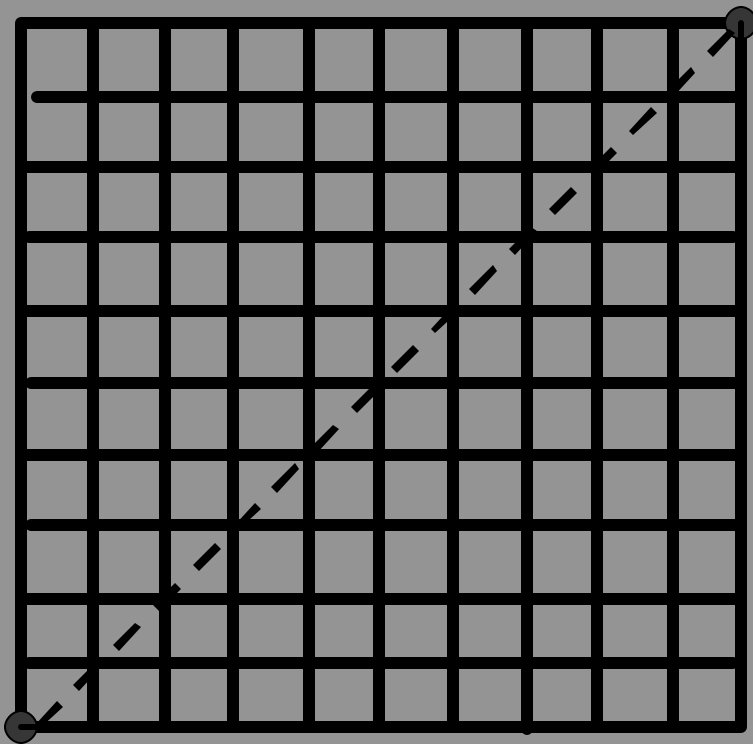
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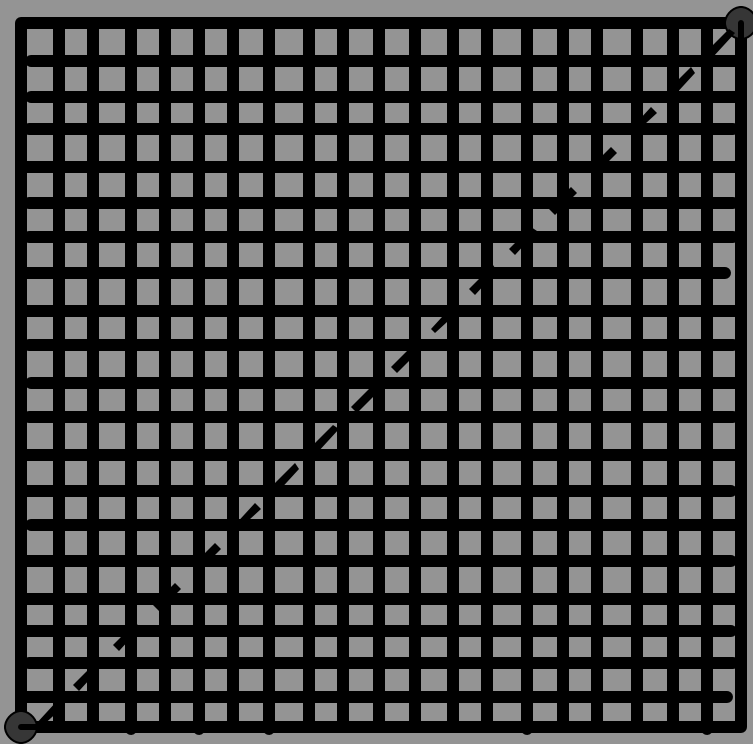
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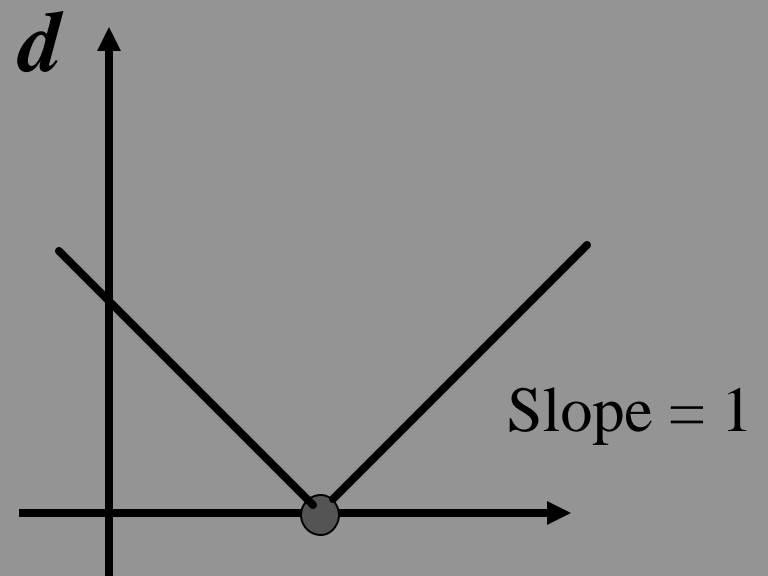
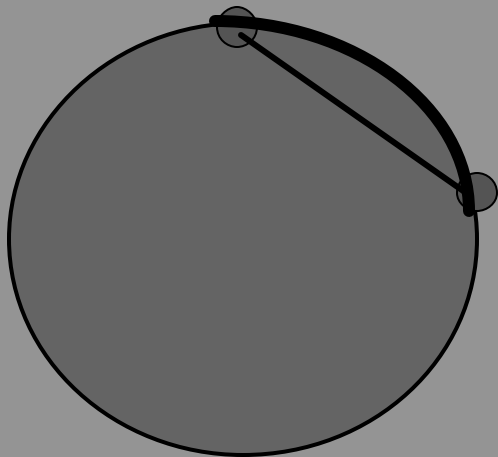
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Background: Distance Functions as Hamilton-Jacobi Equations

- g = weight on the hyper-surface
- The g -weighted distance function between two points p and x on the hyper-surface S is:

$$\left\| \tilde{N}_S d_S^g(p, x) \right\| = g$$

$$\|\tilde{N}_s d_s^g(p, x)\| = g$$

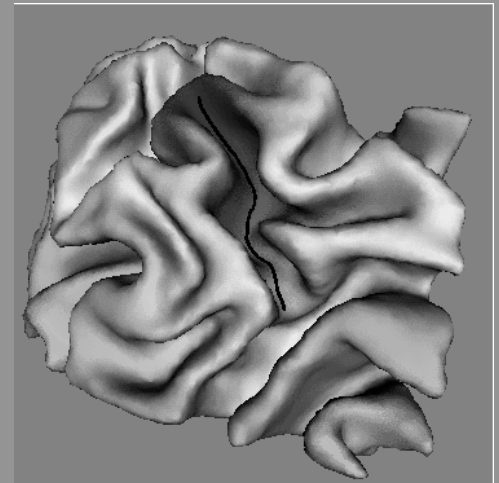
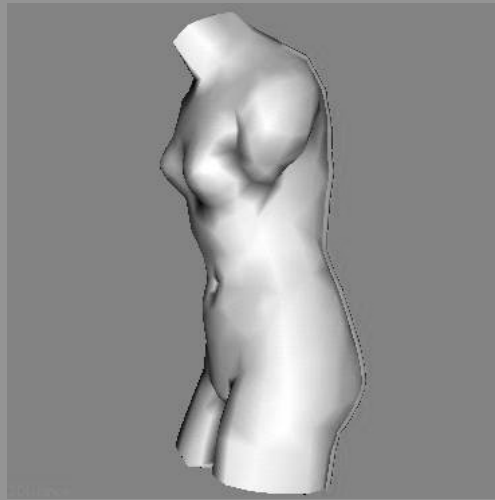
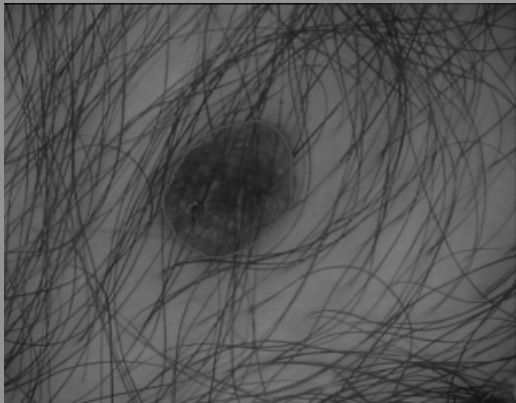


Background: Computing Distance Functions as Hamilton-Jacobi Equations

- Solved in $O(n \log n)$ by Tsitsiklis, by Sethian, and by Helmsen, only for Euclidean spaces and Cartesian grids

$$\left\| \tilde{N}d^g(p, x) \right\| = g$$

- Solved only for acute 3D triangulations by Kimmel and Sethian

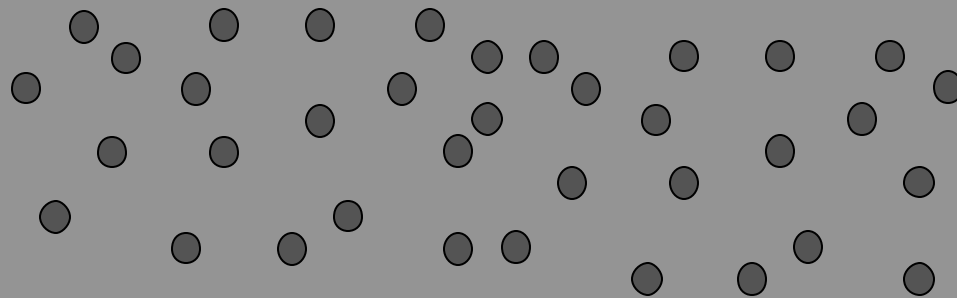


The Problem

- **How to compute intrinsic distances and geodesics for**
 - General dimensions
 - Implicit surfaces
 - Unorganized noisy points (hyper-surfaces just given by examples)

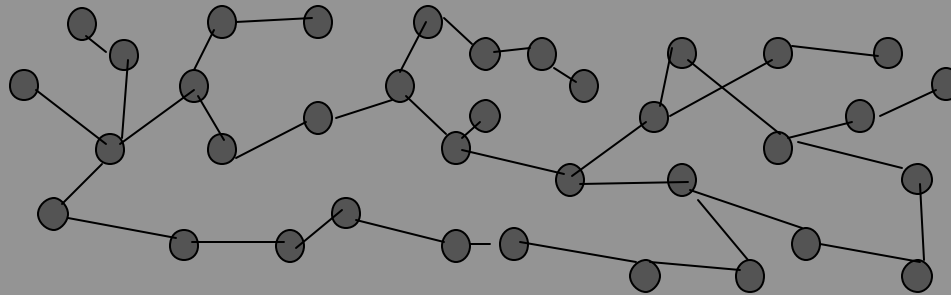
Intermezzo:

Tenenbaum, de Silva, et al...



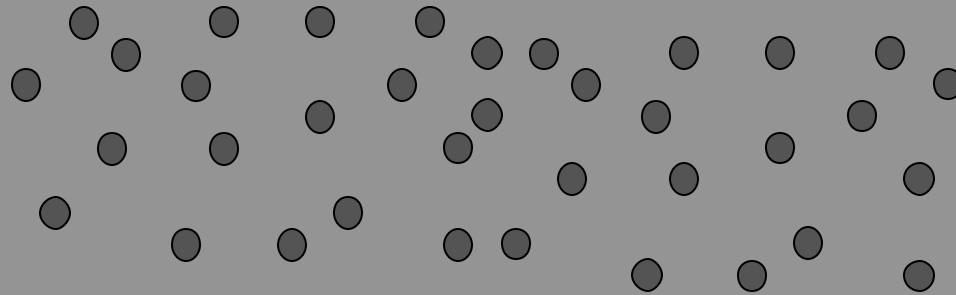
Intermezzo:

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Intermezzo:

Tenenbaum, de Silva, et al...



- **Problems:**

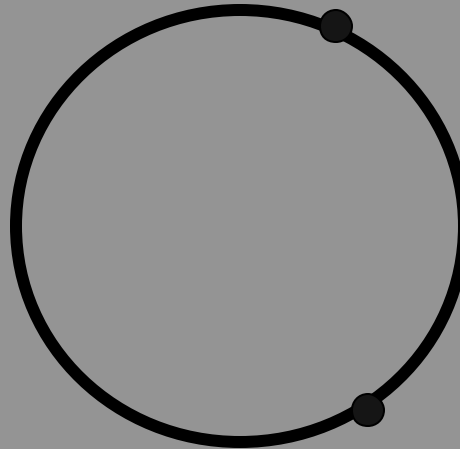
- Doesn't address noisy examples/measurements
- Restriction on sampling density and manifolds
- Uses Dijkstra (back to non consistency)
- Doesn't work for implicit surface representations

Our Approach

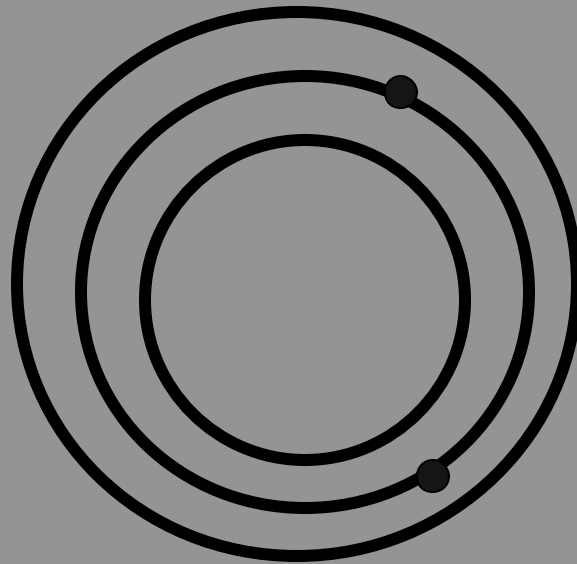
- We have to solve

$$\left\| \tilde{N}_s d_s^g(p, x) \right\| = g$$

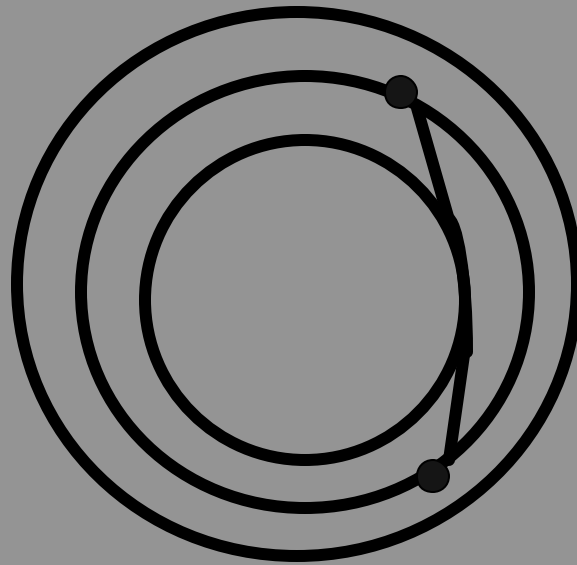
Basic Idea



Basic Idea



Basic Idea

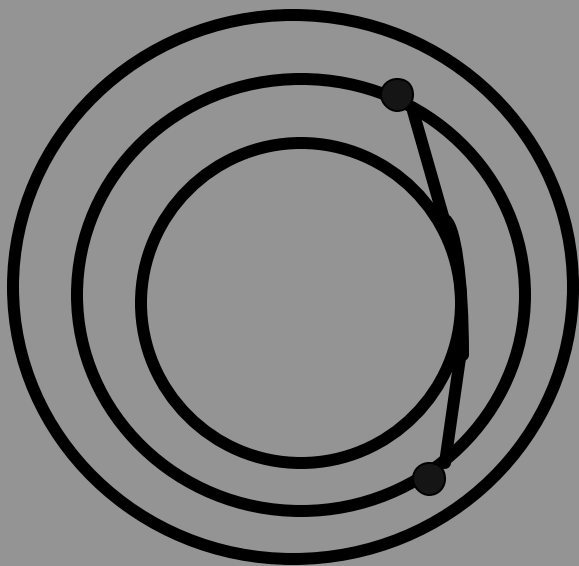


Theorem (Memoli-Sapiro):

(open/closed -- any co-dimension)

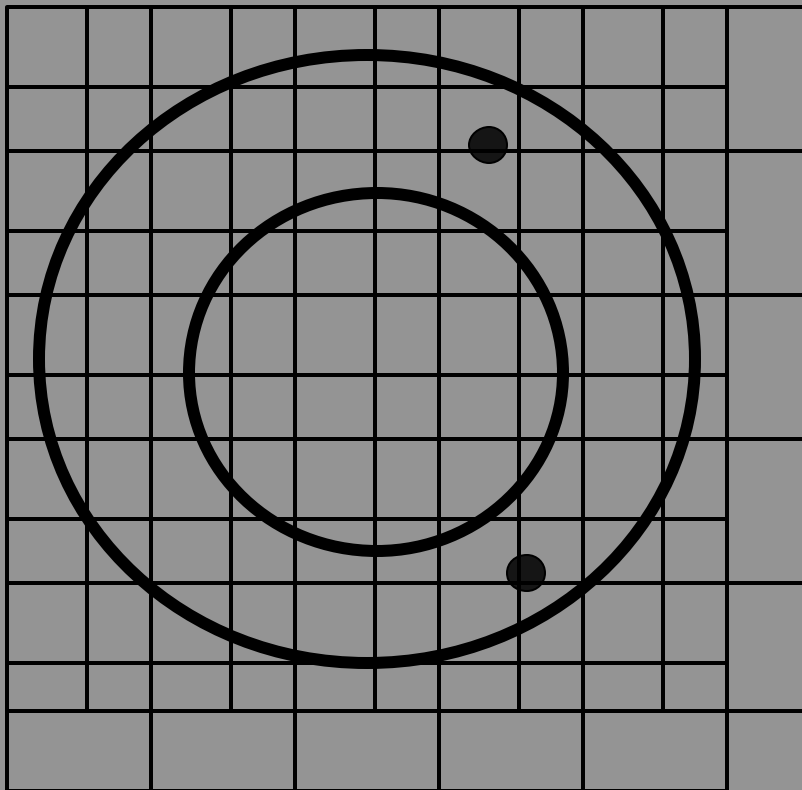
$$\left| d^g - d_s^g \right| \leq \mathbb{R} \, 0$$

Basic idea



$\left d^g - d_s^g \right \otimes$	$\hat{h}^{1/2}$	general
	\hat{h}	local analytic
	$\hat{h}^g, g > 1$	"smart" metric

Why is this good?



$$\left\| \tilde{N}_s d_s^g(p, x) \right\| = g$$

β

$$\left\| \tilde{N} d^g(p, x) \right\| = g$$

Implicit Form Representation

$$S = \text{level - set of } Y : \mathbb{R}^n \rightarrow \mathbb{R} = \{x : Y(x) = 0\}$$

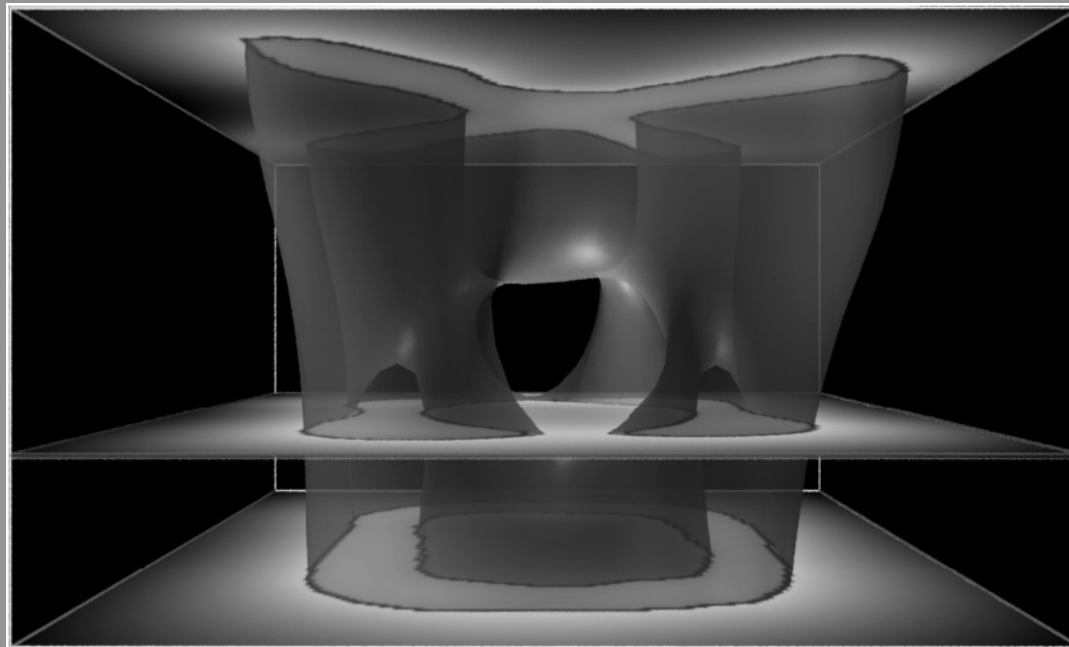
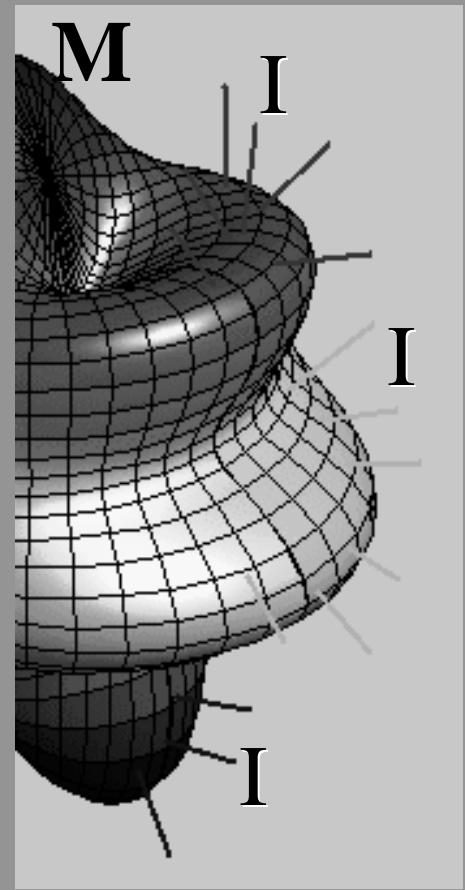


Figure from G. Turk

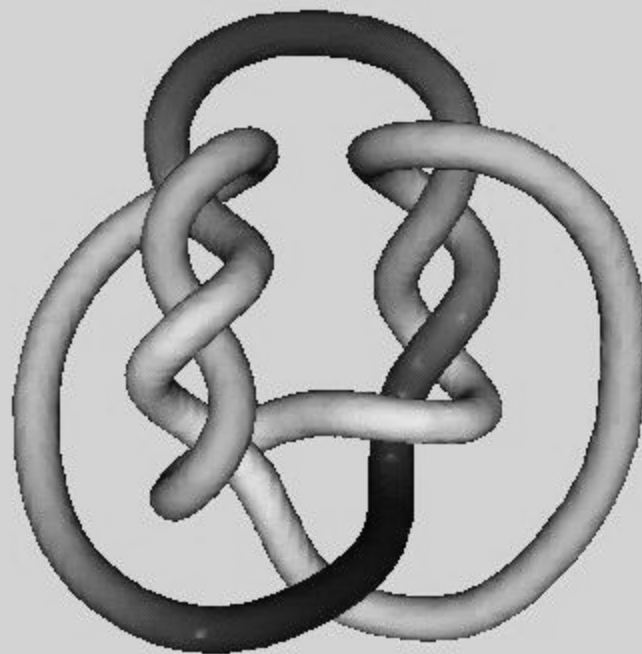
Data extension

$I : M \circlearrowright R$

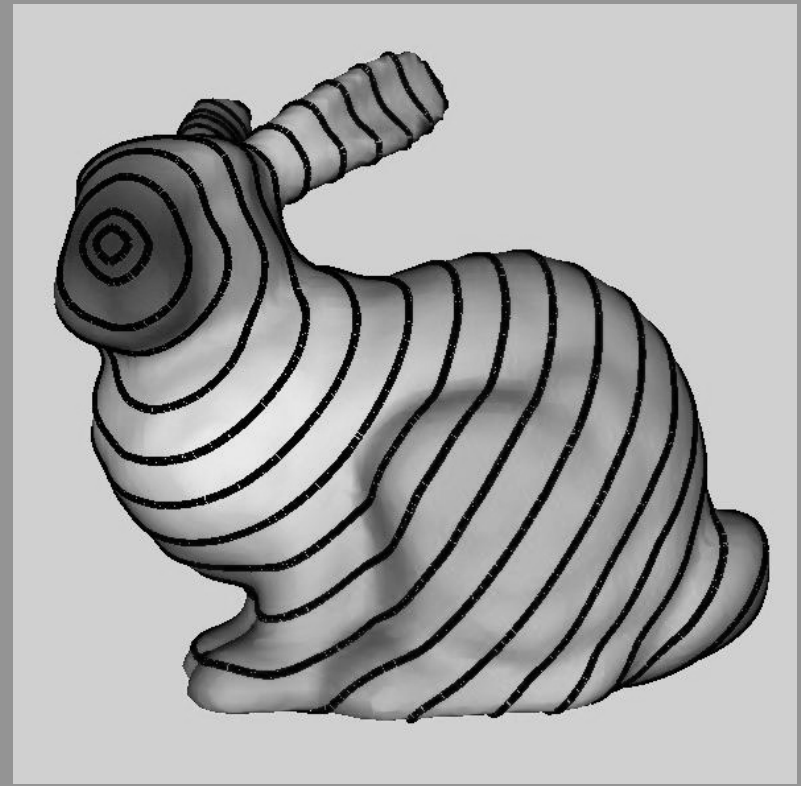
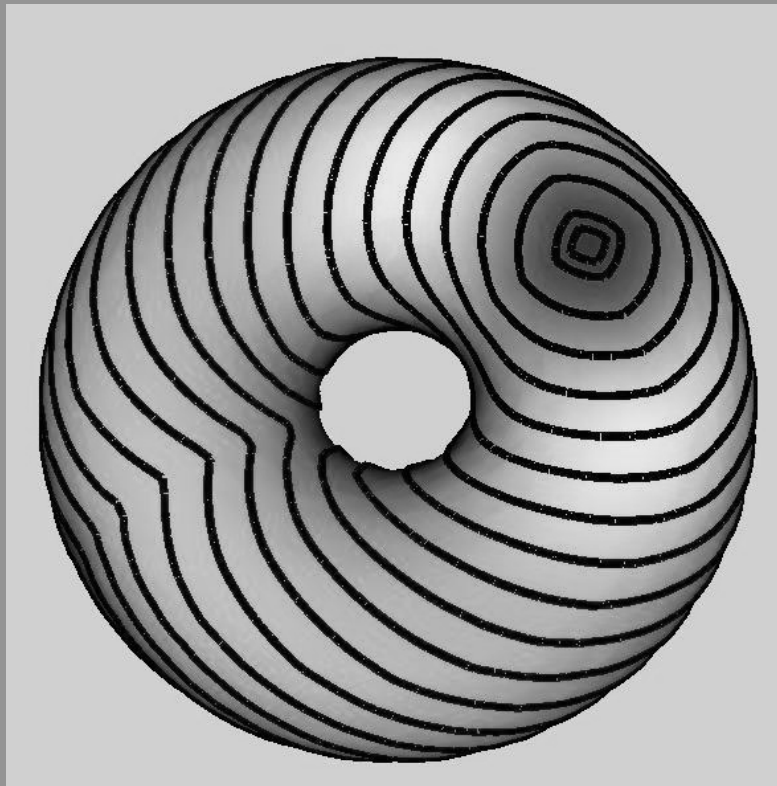
- **Embed M:**
- **Extend I outside M:**



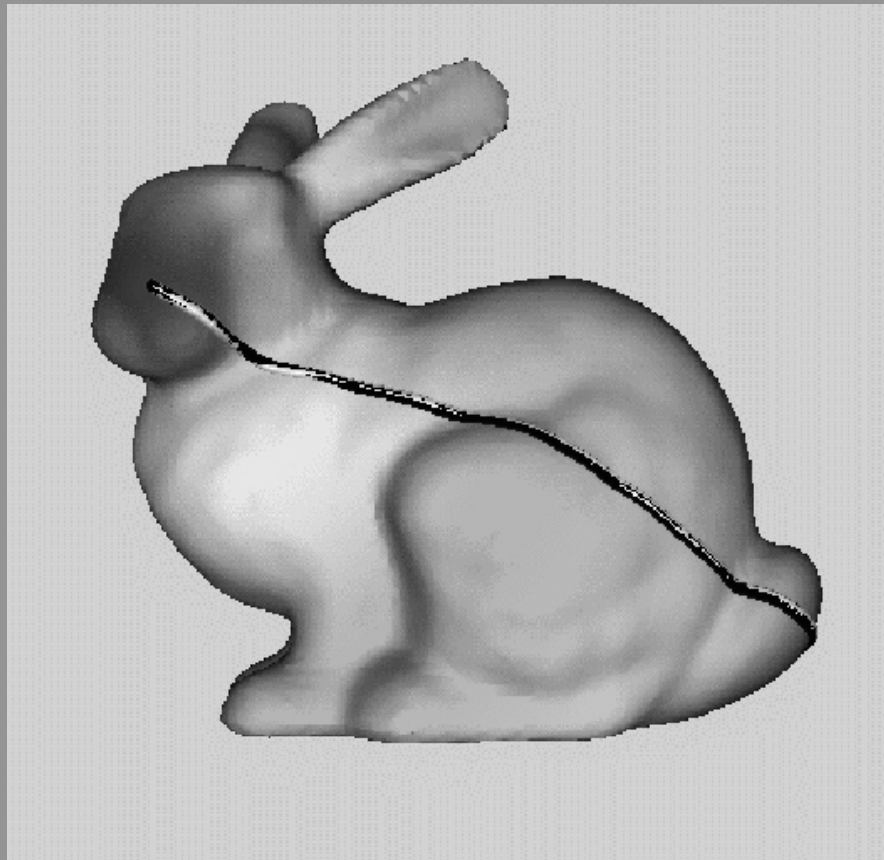
Examples



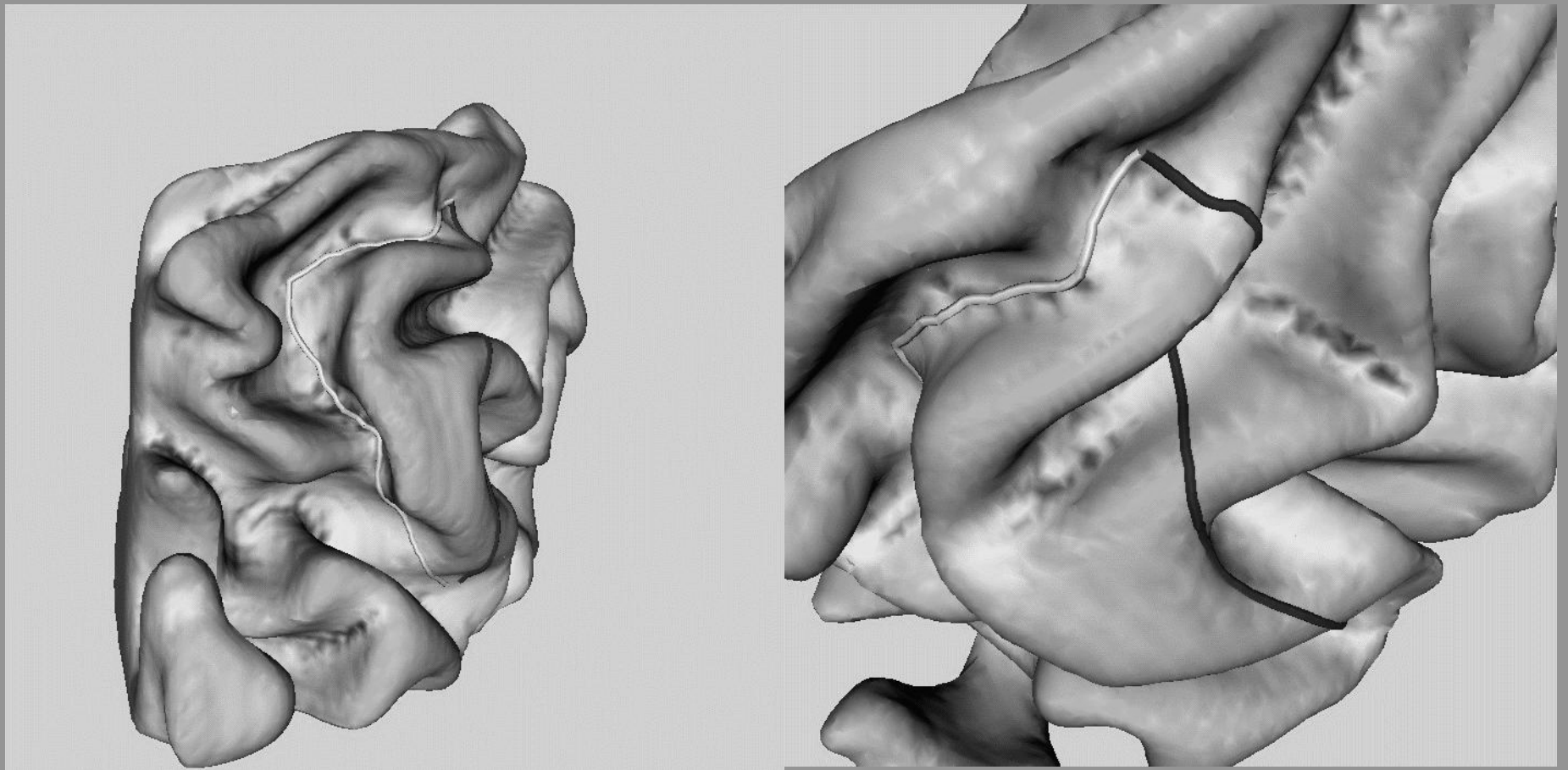
Examples



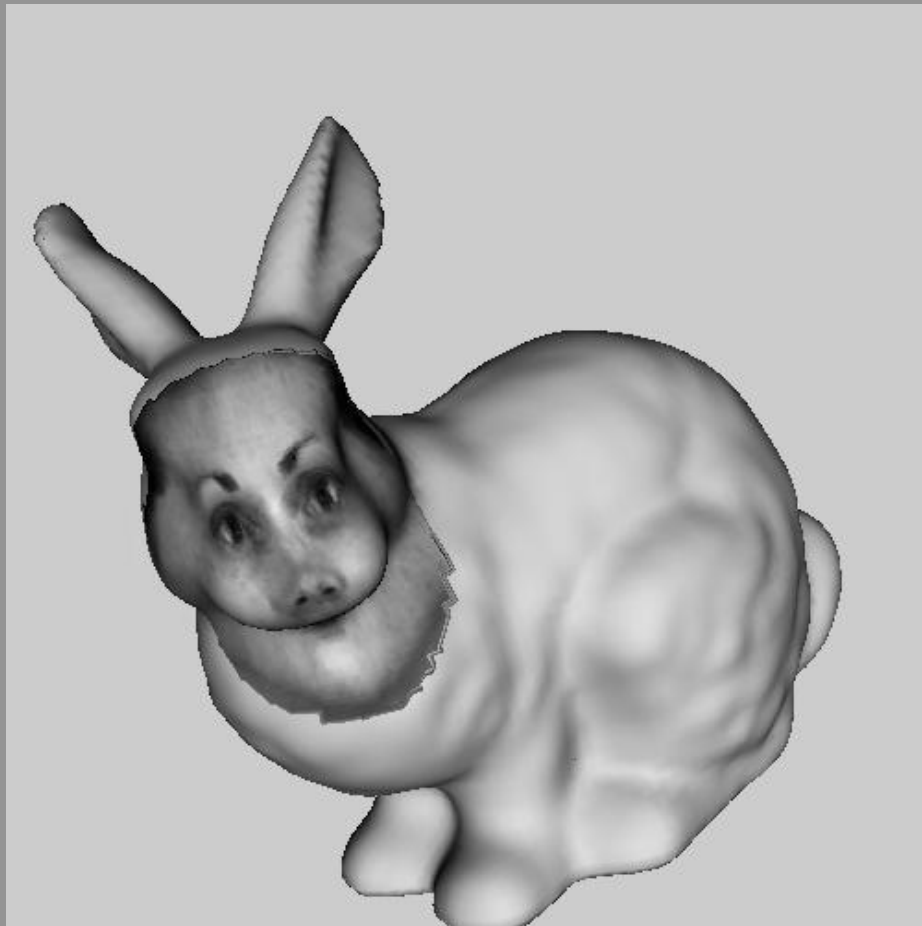
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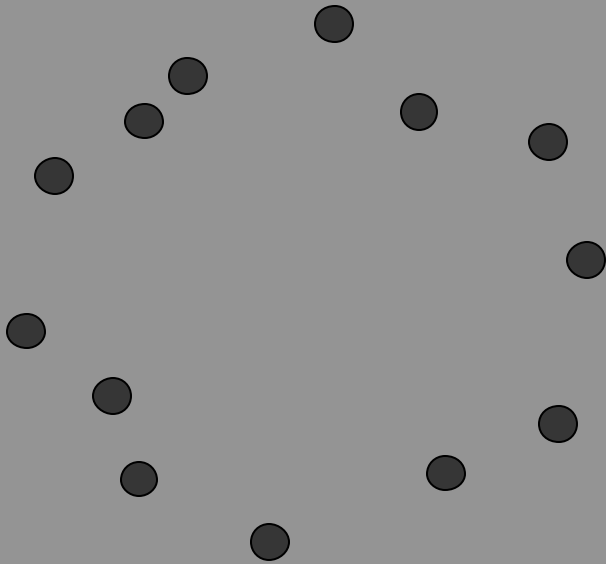
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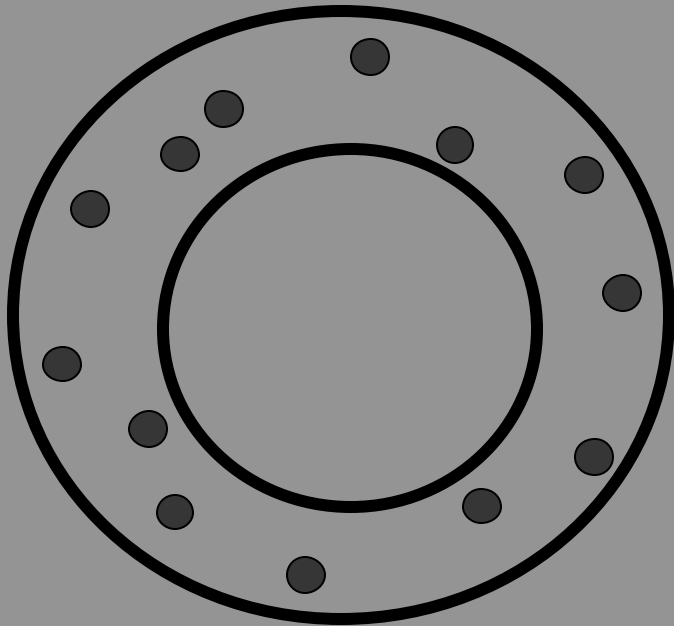
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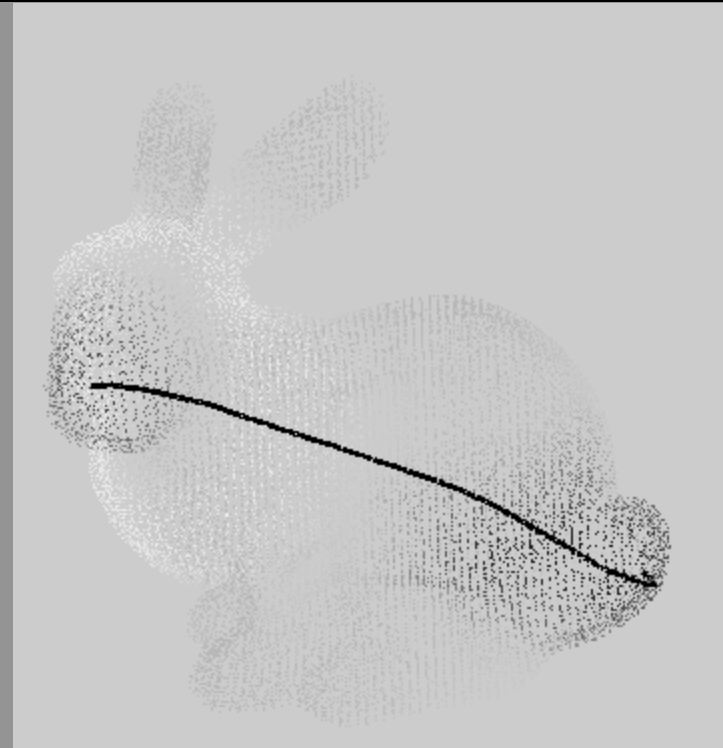
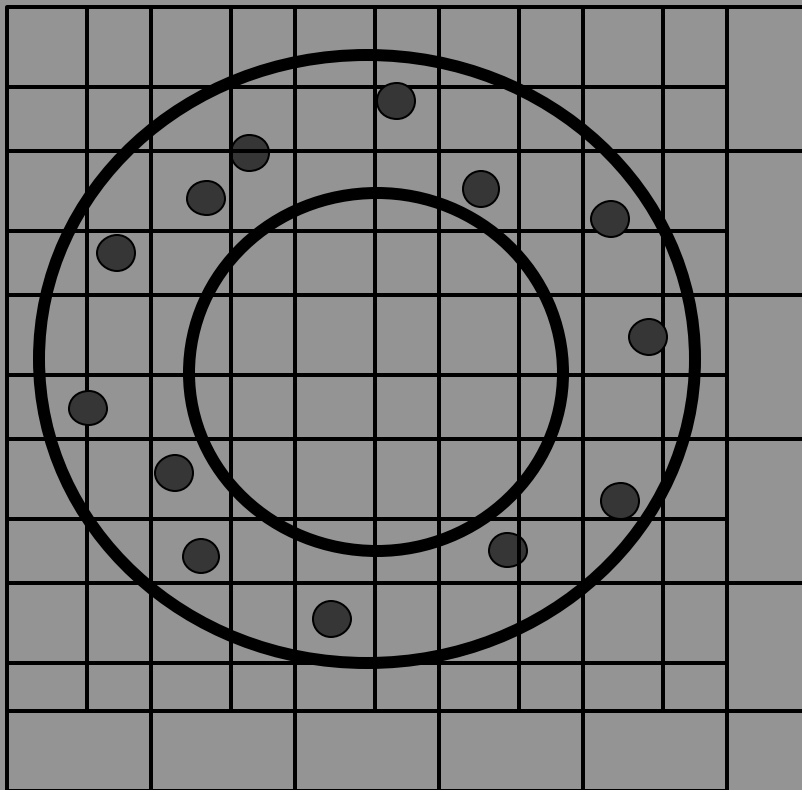
Unorganized points



Unorganized points (cont.)

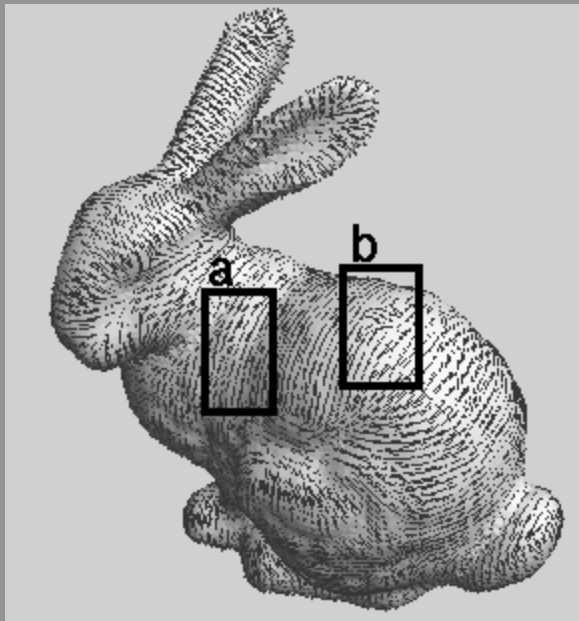


Unorganized points

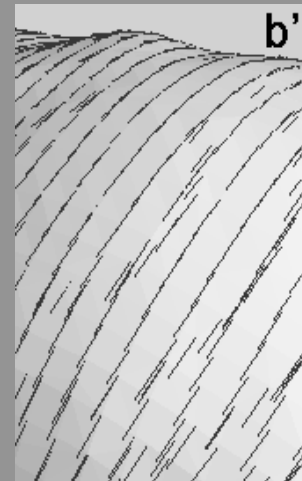
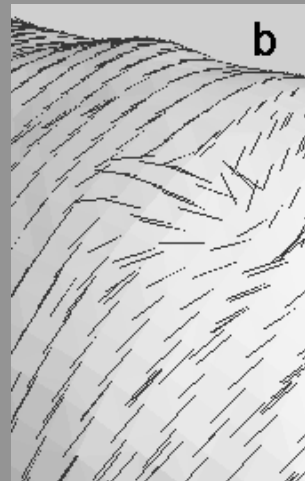
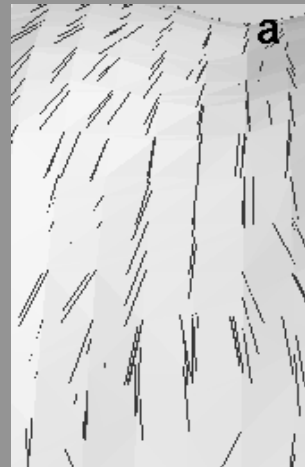


$$\left| d^g - d_S^g \right|_{h,N} \stackrel{\textcircled{R}}{=} \mathbf{0}$$

Is this a geodesic?



noisy



cleaned

Generalized geodesics: Harmonic maps

- Find a smooth map from two manifolds (M, g) and (N, h) such that

$$\min_{I: M \rightarrow N} \int_M \|\tilde{\nabla}_M I\|^p d\text{vol}_M$$

$$\frac{d}{dt} \int_M \|I\|^2 = 0 \quad D_M I + A_N(I) \cdot \tilde{\nabla}_M I, \tilde{\nabla}_M I = 0$$

Examples

- **M is an Euclidean space and N the real line**

$$\mathbf{D} \, \mathbf{I} = \mathbf{0}$$

- **M = [0,1], geodesics!**

$$\frac{\mathbb{I}^2 I}{\mathbb{I} t^2} + A_N(I) < \tilde{N}_M I, \tilde{N}_M I > = \mathbf{0}$$

Color Image Enhancement

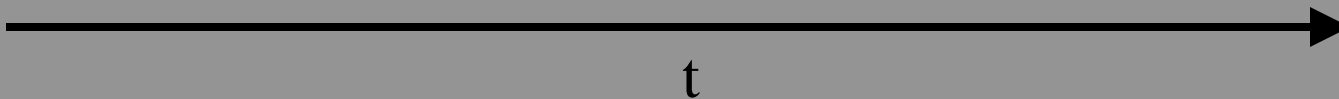


Generalized geodesics: Harmonic maps

- **How we implement this?**
 - Consider M and N defined in implicit form.

Heat flow on the plane

$$E = \frac{1}{2} \|\tilde{N}I\|^2 \quad \text{and} \quad \frac{dI}{dt} = DI$$



Embedding the domain surface

- **Example: $I:M \rightarrow \mathbb{R}$**

- A map from a generic domain surface onto the real line

$$\min_{I:M \rightarrow \mathbb{R}} \int_M \|\tilde{N}_M I\|^2 d\text{vol}_M$$

$$\frac{\mathcal{I}(I)}{\mathcal{I}(t)} = D_M I$$

Embedding the domain surface (cont.)

$$\begin{aligned} \int_M \|\tilde{N}_M I\|^2 d\text{vol}_M &= \int_M \|P_{\tilde{N}Y} \tilde{N} I\|^2 d\text{vol}_M \\ &= \int_{R^3} \|P_{\tilde{N}Y} \tilde{N} I\|^2 d(Y) \|\tilde{N} Y\| d\mathbf{x} \end{aligned}$$

Embedding the domain surface (cont.)

- **The gradient descent flow: Heat flow on intrinsic surfaces**
- **All the computations are done in the Cartesian grid!**

Framework

- If embedding with distance function:
- Compare with planar case:

$$\frac{\partial I}{\partial t} = \operatorname{div}(\nabla I) = \Delta I$$

Example: intrinsic heat flow



L1 denoising on implicit surfaces

$$\begin{aligned} \int_M \|\nabla_M I\| ds &= \int_M \|P_{\nabla\Psi} \nabla I\| ds \\ &= \int_{R^3} \|P_{\nabla\Psi} \nabla I\| d(\bar{\Psi}) \|\nabla\Psi\| dx \end{aligned}$$

$$\frac{\partial I}{\partial t} = \frac{1}{\|\nabla\Psi\|} \operatorname{div} \left(\frac{P_{\nabla\Psi} \nabla I}{\|P_{\nabla\Psi} \nabla I\|} \|\nabla\Psi\| \right)$$

L1 denoising on implicit surfaces

$$\frac{\partial I}{\partial t} = \operatorname{div} \left(\frac{P_{\nabla \Psi} \nabla I}{\|P_{\nabla \Psi} \nabla I\|} \right) -$$

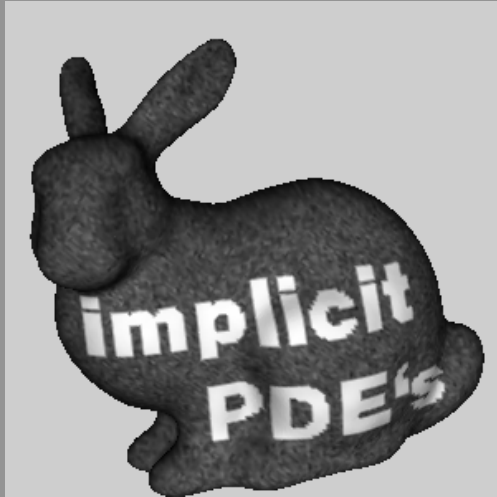
intrinsic

$$\frac{\partial I}{\partial t} = \operatorname{div} \left(\frac{\nabla I}{\|\nabla I\|} \right)$$

planar

Example:

L1 denoising with constraints



Unit vector/color denoising on implicit surfaces

- **I is a map from the 3D surface to the 3D unit sphere**

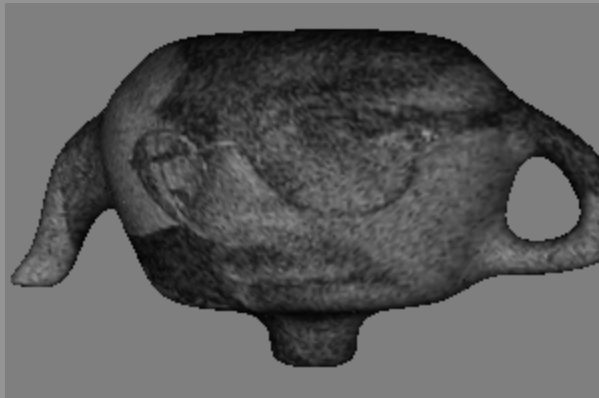
$$\frac{\mathbf{q}}{\mathbf{q}_t} = \frac{1}{\|\tilde{\mathbf{N}}\mathbf{Y}\|} \mathbf{div} \frac{P_{\tilde{\mathbf{N}}\mathbf{Y}} \tilde{\mathbf{N}}\mathbf{I}}{\|P_{\tilde{\mathbf{N}}\mathbf{Y}} \tilde{\mathbf{N}}\mathbf{I}\|} \|\tilde{\mathbf{N}}\mathbf{Y}\| + \mathbf{I} \|P_{\tilde{\mathbf{N}}\mathbf{Y}} \tilde{\mathbf{N}}\mathbf{I}\|$$

Example: Chroma denoising on a surface



original

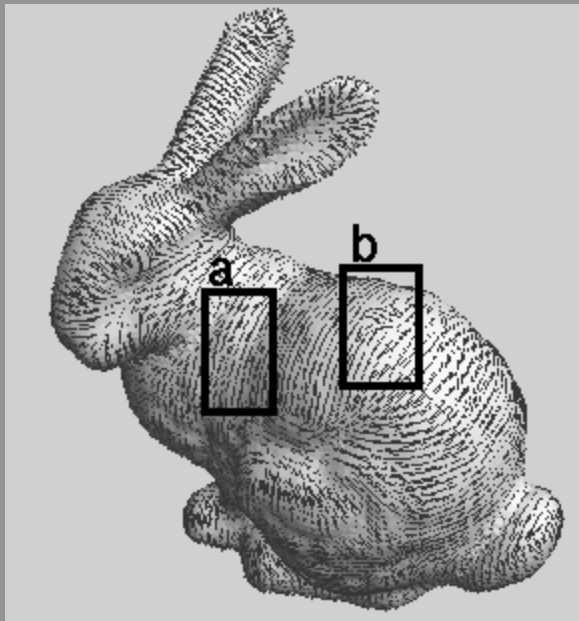
noisy



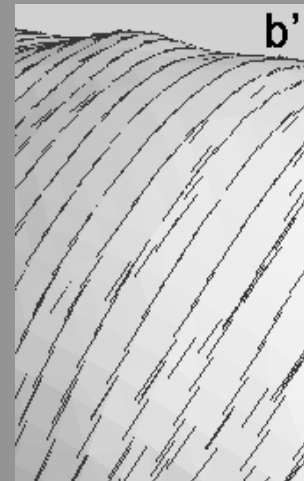
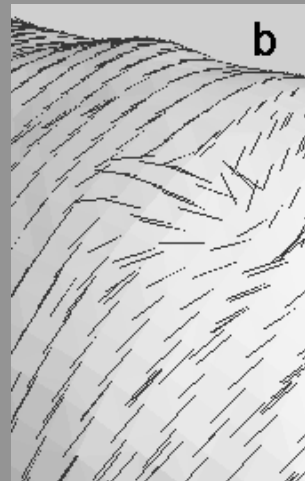
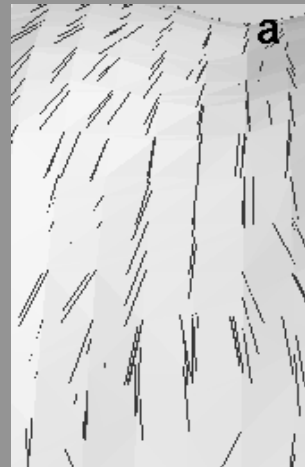
enhanced



Example: Direction denoising

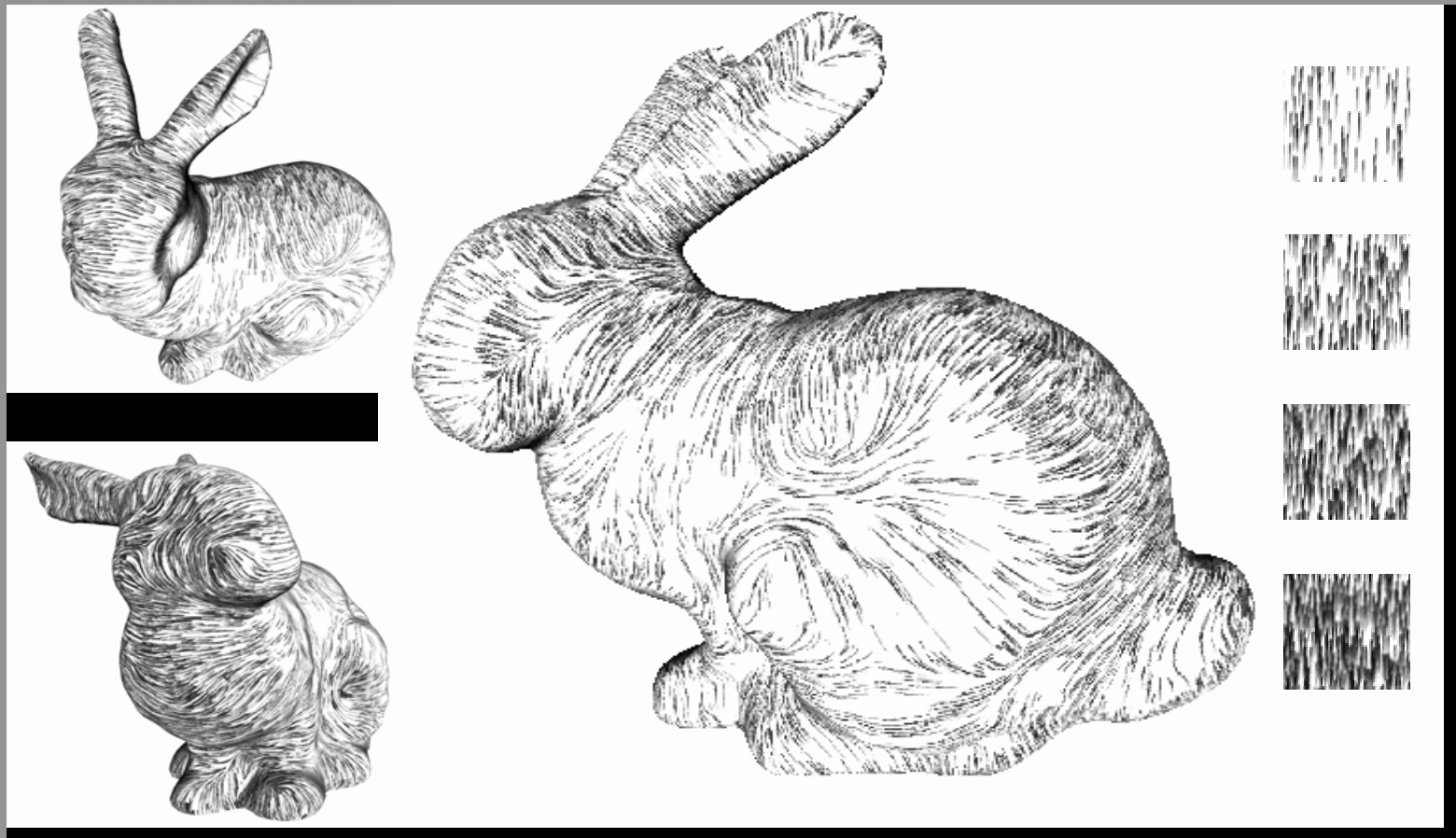


noisy



cleaned

Application (with G. Gorla and V. Interrante)



Pattern formation on implicit 3D surfaces

- Follows Turing, Kass-Witkin, Turk

$$\begin{aligned} \frac{\partial a}{\partial t} &= f(a,b) + a \nabla_M a \cdot \mathbf{P} & \frac{\partial a}{\partial t} &= f(a,b) + a \frac{1}{\|\tilde{\mathbf{N}}\mathbf{Y}\|} \operatorname{div}(\mathbf{P}_{\tilde{\mathbf{N}}\mathbf{Y}} \mathbf{I} \|\tilde{\mathbf{N}}\mathbf{Y}\|) \\ \frac{\partial b}{\partial t} &= g(a,b) + b \nabla_M b \cdot \mathbf{P} & \frac{\partial b}{\partial t} &= g(a,b) + b \frac{1}{\|\tilde{\mathbf{N}}\mathbf{Y}\|} \operatorname{div}(\mathbf{P}_{\tilde{\mathbf{N}}\mathbf{Y}} \mathbf{I} \|\tilde{\mathbf{N}}\mathbf{Y}\|) \end{aligned}$$

Examples

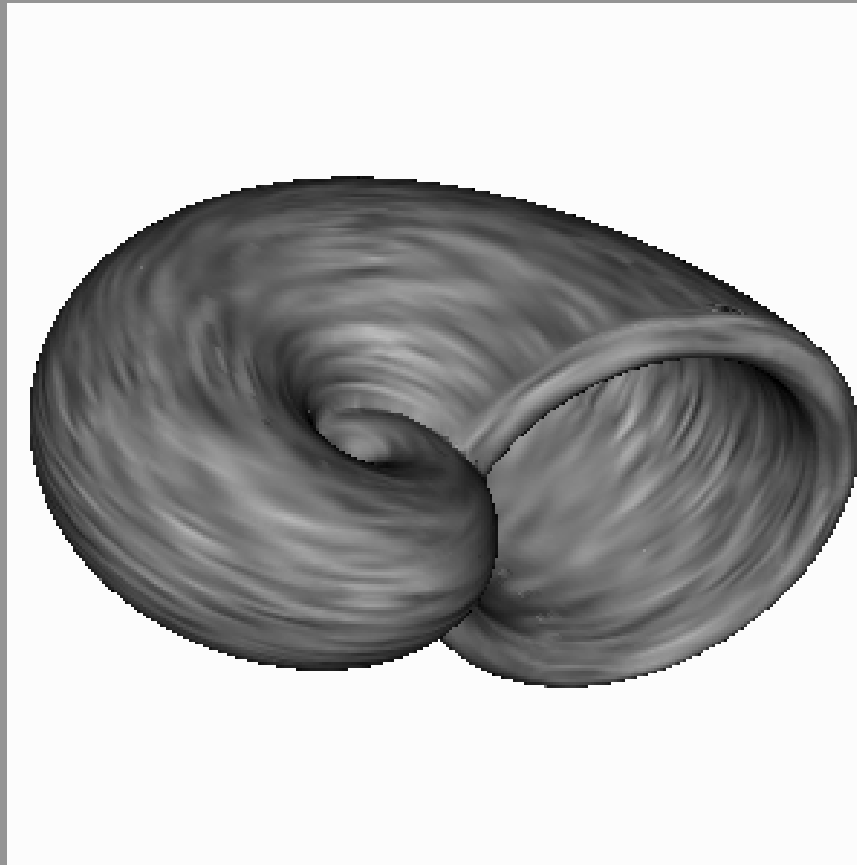


Vector field visualization

- I is random noise, diffused in direction \mathbf{v}

$$\left. \begin{array}{l} \frac{\partial I}{\partial t} = \text{div}(A \nabla I) \\ A = \vec{v}^T \vec{v} \end{array} \right\} \Rightarrow \left\{ \begin{array}{l} \frac{\partial I}{\partial t} = \frac{1}{\|\nabla \Psi\|} \text{div}(A P_{\nabla \Psi} \nabla I \|\nabla \Psi\|) \\ A = \vec{v}^T \vec{v} \end{array} \right.$$

Vector field visualization (e.g., principal directions)



Embedding the target manifold

- $I: M \rightarrow N$

$N = \text{level - set of } F = \{x : F(x) = 0\}$

$$\min_{I: M \rightarrow \{F=0\}} \int_M \|\tilde{N}_M I\|^p d\text{vol}_M$$

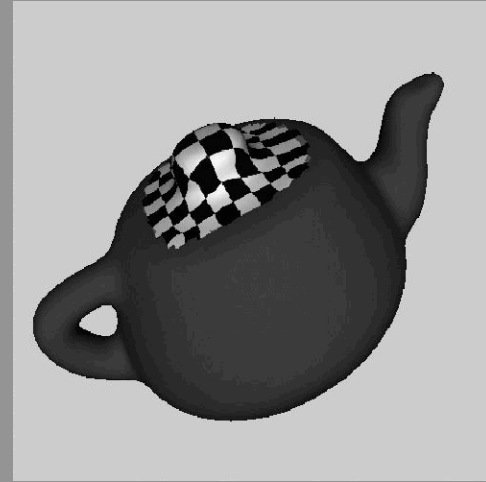
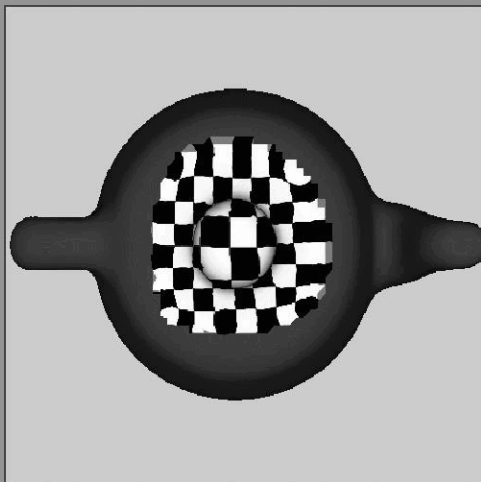
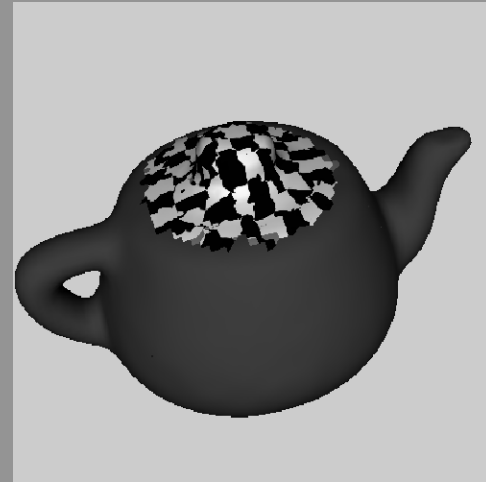
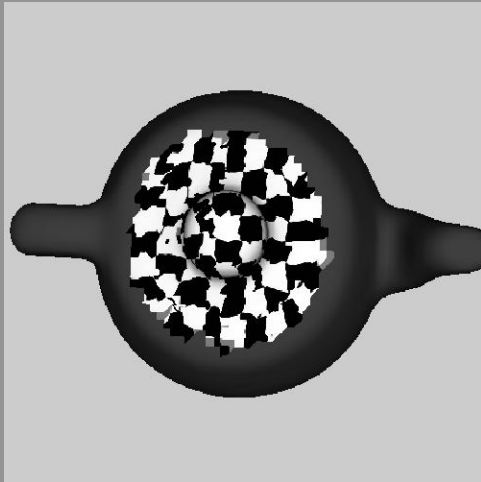
$$\frac{d}{dt} \int_M I = \int_M D_M I + \int_{\{F=0\}} \langle \tilde{N}_M I, \tilde{N}_M I \rangle$$

Embedding the target manifold (cont.)

$$\min_{\mathbf{l} \in \mathbb{R}^k \cap \{F=0\}} \int_{\mathbb{R}^k} \|\tilde{\mathbf{N}}_M\|^2 d\mathbf{x}$$

$$\frac{\mathbf{I}}{\mathbf{t}} = ? \mathbf{I} + \sum_k \dot{\mathbf{a}}_k \mathbf{H}_F \left\langle \frac{\mathbf{I}}{\mathbf{x}_k}, \frac{\mathbf{I}}{\mathbf{x}_k} \right\rangle \ddot{\mathbf{N}}_F$$

Texture mapping denoising



Texture mapping denoising



Complete Implicit Surfaces Representation

- Domain and target are implicitly represented: Simple Cartesian numerics

$$\frac{\mathbb{I}}{\mathbb{I}\mathbf{t}} = \mathbf{div}(\mathbf{P}_{\tilde{\mathbf{N}}?} \tilde{\mathbf{N}}\mathbf{I}) + \frac{\mathfrak{e}}{\mathfrak{e}} \dot{\mathfrak{a}} \mathbf{H}_F \left\langle \frac{\mathbb{I}}{\mathbb{I}\mathbf{x}_k}, \frac{\mathbb{I}}{\mathbb{I}\mathbf{x}_k} \right\rangle \frac{\ddot{\mathfrak{o}}}{\emptyset} \|\tilde{\mathbf{N}}\mathbf{F}\|$$

- Extended also to sub-manifolds via intersection of implicit surfaces

Concluding remarks

- **A general computational framework for distance functions, geodesics, and generalized geodesics**
- **Implicit hyper-surfaces and points clouds**

Thanks

F. Memoli and G. Sapiro, "Fast computation of weighted distance functions and geodesics on implicit hyper-surfaces," *Journal of Computational Physics* 173:2, pp. 730-764, November 2001.

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